

ABSTRACT

The invention is a Machine Learning system, method and computer program for automated transmission of Buy/Sell orders generated according to self-optimized trading parameters. Optimization could be performed according to every optimization method used. Perpetual real-time optimization (or self-optimization) of trading parameters adds Machine Learning feature to the invention. The invention provides a centralized trading system for the individual user or organization that wants to perform his trading automatically and completely without human intervention from receiving the data from the central server provider to real-time order execution in computerized financial markets. The disclosed system is integrated into a network of brokers, banks and other institutions trading on computerized markets. The system receives real-time market quotes information from a data provider remote server and uses it as an input for the defined trading strategies. These trading strategies generate Buy/Sell signals for a plurality of chosen market securities. The trading could be performed with previously optimized parameters or, alternatively, the optimization could be performed in real-time with trading strategy and its parameters being perpetually and automatically updated, and consequently the trading being performed with self-optimized parameters. The system further includes a module for storing specific order settings and risk/return information. Once execution criteria are satisfied, the order is sent for execution automatically. The system also includes a module for storing information relating to the Buy/Sell transactions and to the profit/loss accounting.